

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-428

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): October 20, 2016 Filing Description: Weekly Notification of Rule Amendments - Week of October 10, 2016

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers: N/A

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Official Product Name:**

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

**Official Name(s) of Product(s) Affected:**

**Rule Numbers:**

October 20, 2016

**VIA ELECTRONIC PORTAL**

Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**RE: Weekly Notification of Rule Amendments  
CME Clearing Submission No. 16-428**

Dear Mr. Kirkpatrick:

Pursuant to Commission Regulation 40.6(d), the clearing house division of Chicago Mercantile Exchange Inc. ("CME Clearing") submits this Weekly Notification of the following rule amendments issued during the week of October 10, 2016:

- Clearing House Advisory Notice 16-410 (October 10, 2016), Performance Bond Requirements: Coal and Electricity Margins – Effective October 11, 2016.
- Clearing House Advisory Notice 16-411 (October 10, 2016), Review of Collateral Haircuts Advisory – Effective October 10, 2016.
- Clearing House Advisory Notice 16-412 (October 10, 2016), October 2016 Eligible ETFs and Stocks – Effective October 10, 2016.
- Clearing House Advisory Notice 16-413 (October 11, 2016), Performance Bond Requirements: Coal Margins – Effective October 12, 2016.
- Clearing House Advisory Notice 16-415 (October 11, 2016), Performance Bond Requirements: Natural Gas Margins – Effective October 12, 2016.
- Clearing House Advisory Notice 16-418 (October 13, 2016), New FIXML Confirm "Party Detail" Block – Effective October 31, 2016.
- Clearing House Advisory Notice 16-419 (October 13, 2016), REMINDER: Transfers Migration to FEC+ – Effective October 24, 2016.
- Clearing House Advisory Notice 16-420 (October 13, 2016), Performance Bond Requirements: Agriculture, Energy, Interest Rates – Effective October 14, 2016.

Copies of the above-referenced materials are available at [www.cmegroup.com](http://www.cmegroup.com). If you require any additional information, please e-mail [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com) or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel